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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/07/2020 TO: 28/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	2025 On 06-August-20			Bond Future	137.46	137.4307	137.4641	137.4307	7,846.00
28/07/2020	2025 On 05-November-20			Bond Future	138.87	138.8588	138.8742	138.8588	2,695.00
28/07/2020	2025 On 04-February-21			Bond Future	138.94	138.9145	138.9399	138.9145	0.00
28/07/2020	2025 On 06-May-21			Bond Future	140.56	140.5152	140.5611	140.5152	0.00
28/07/2020	2025 On 05-August-21			Bond Future	140.57	140.5196	140.5698	140.5196	0.00
28/07/2020	2029 On 06-August-20			Bond Future	97.69	97.7075	97.6914	97.7075	3,891.00
28/07/2020	2029 On 05-November-20			Bond Future	97.57	97.6000	97.5708	97.6000	2,297.00
28/07/2020	2029 On 04-February-21			Bond Future	98.68	98.6976	98.6751	98.6976	0.00
28/07/2020	2029 On 06-May-21			Bond Future	98.69	98.6975	98.6889	98.6975	0.00
28/07/2020	2029 On 05-August-21			Bond Future	99.77	99.7733	99.7673	99.7733	0.00
28/07/2020	2030 On 06-August-20			Bond Future	9.21	92.9666	92.7405	92.9666	81,714.00
28/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	559	1	1	1	0.00
28/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6727	7	7	7	0.00
28/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	473	1	0	1	450.00
28/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	4	0	0	0	800.00
28/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	187	0	0	0	800.00
28/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	605	1	1	1	0.00
28/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	11125	11	11	11	0.00
28/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	4565	5	5	5	470.00
28/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	8314	9	8	9	470.00
28/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1637	2	2	2	0.00
28/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4294	5	4	5	0.00
28/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	8575	9	9	9	0.00
28/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	4836	5	5	5	0.00
28/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	3225	3	3	3	450.00
28/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	582	1	1	1	0.00
28/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	12215	12	12	12	0.00
28/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5704	6	6	6	622.00
28/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	9196	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	15	0	0	0	423.00
28/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	845	1	1	1	423.00
28/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	4323	4	4	4	0.00
28/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
28/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	883	1	1	1	2,500.00
28/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
28/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1214	1	1	1	0.00
28/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	384	0	0	0	800.00
28/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	5	0	0	0	0.00
28/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	19	0	0	0	0.00
28/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1178	1	1	1	0.00
28/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	79	0	0	0	0.00
28/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	14	0	0	0	0.00
28/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	26	0	0	0	5,850.00
28/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	1	0	0	0	0.00
28/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2267	2	2	2	0.00
28/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	5197	5	5	5	0.00
28/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1405	1	1	1	0.00
28/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1251	1	1	1	0.00
28/07/2020	2030 On 05-November-20			Bond Future	9.40	93.9098	93.6690	93.9098	82,427.00
28/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	5170	5	5	5	0.00
28/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1842	2	2	2	3,000.00
28/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3857	4	4	4	0.00
28/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2268	2	2	2	1,000.00
28/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	986	1	1	1	1,000.00
28/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1602	2	2	2	3,000.00
28/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	3160	3	3	3	0.00
28/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	715	1	1	1	3,000.00
28/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5433	6	5	6	0.00
28/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	3189	3	3	3	0.00

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28/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	3985	4	4	4	0.00
28/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1864	2	2	2	14,160.00
28/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4699	5	5	5	0.00
28/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2747	3	3	3	3,000.00
28/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	7063	7	7	7	0.00
28/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	1011	1	1	1	14,160.00
28/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1252	1	1	1	15,414.00
28/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2245	2	2	2	15,414.00
28/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6653	7	7	7	0.00
28/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	3218	3	3	3	0.00
28/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3234	3	3	3	0.00
28/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4416	4	4	4	0.00
28/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5047	5	5	5	0.00
28/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1199	1	1	1	3,000.00
28/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6442	6	6	6	0.00
28/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2581	2	3	2	2,500.00
28/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3291	3	3	3	0.00
28/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1318	1	1	1	15,414.00
28/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5569	5	6	5	0.00
28/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	3745	4	4	4	0.00
28/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7256	7	7	7	0.00
28/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2125	2	2	2	14,160.00
28/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1762	2	2	2	1,000.00
28/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3262	3	3	3	0.00
28/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	1881	2	2	2	5,000.00
28/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	8603	8	9	8	0.00
28/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4380	4	4	4	0.00
28/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2678	3	3	3	3,000.00
28/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7356	7	7	7	0.00
28/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5086	5	5	5	0.00
28/07/2020	2030 On 04-February-21			Bond Future	9.60	90.9386	90.7018	90.9386	0.00
28/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1583	2	2	2	1,000.00
28/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	3092	3	3	3	0.00

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28/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2975	3	3	3	1,000.00
28/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1568	2	2	2	800.00
28/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	3069	3	3	3	0.00
28/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	3045	3	3	3	0.00
28/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2409	3	2	3	800.00
28/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	6070	6	6	6	0.00
28/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	2825	3	3	3	1,800.00
28/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	6653	7	7	7	0.00
28/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	5703	6	6	6	0.00
28/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	8820	9	9	9	0.00
28/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5566	5	6	5	0.00
28/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5600	5	6	5	0.00
28/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5532	5	6	5	0.00
28/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	8773	9	9	9	0.00
28/07/2020	2030 On 06-May-21			Bond Future	9.81	91.9660	91.7400	91.9660	0.00
28/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7356	8	7	8	0.00
28/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2792	3	3	3	0.00
28/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10691	11	11	11	0.00
28/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10727	11	11	11	0.00
28/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	1046	1	1	1	700.00
28/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4740	5	5	5	0.00
28/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	5088	5	5	5	0.00
28/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10763	11	11	11	0.00
28/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2946	3	3	3	0.00
28/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6189	6	6	6	700.00
28/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1263	1	1	1	0.00
28/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	11682	12	12	12	0.00
28/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4149	4	4	4	700.00
28/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6430	6	6	6	0.00
28/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1283	1	1	1	0.00
28/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1273	1	1	1	0.00
28/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	3860	4	4	4	0.00
28/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2530	2	3	2	0.00

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28/07/2020	2030 On 05-August-21			Bond Future	10.05	88.9410	88.7150	88.9410	0.00
28/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	1831	2	2	2	0.00
28/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	1882	2	2	2	0.00
28/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	1932	2	2	2	0.00
28/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2032 On 06-August-20			Bond Future	10.11	90.6830	90.4179	90.6830	64,797.00
28/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	469	1	0	1	0.00
28/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	37	0	0	0	0.00
28/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
28/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	11	0	0	0	800.00
28/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	39	0	0	0	0.00
28/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	42	0	0	0	0.00
28/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	4134	4	4	4	0.00
28/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	4259	4	4	4	0.00
28/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	8700	8	9	8	0.00
28/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	5293	5	5	5	0.00
28/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	4196	4	4	4	0.00
28/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	1737	2	2	2	800.00
28/07/2020	2032 On 05-November-20			Bond Future	10.33	87.4591	87.1794	87.4591	95,446.00
28/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	2148	2	2	2	0.00
28/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5923	6	6	6	0.00
28/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	6273	6	6	6	0.00
28/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	1031	1	1	1	3,000.00
28/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1827	2	2	2	3,000.00
28/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1510	2	2	2	1,000.00
28/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	2170	2	2	2	0.00
28/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	834	1	1	1	1,000.00
28/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	2125	2	2	2	0.00
28/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	5677	6	6	6	0.00
28/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	8748	9	9	9	0.00

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28/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	9701	9	10	9	0.00
28/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	1943	2	2	2	1,000.00
28/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	5596	5	6	5	0.00
28/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	7047	7	7	7	0.00
28/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6268	6	6	6	0.00
28/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	5636	5	6	5	0.00
28/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2096	2	2	2	3,000.00
28/07/2020	2032 On 04-February-21			Bond Future	10.54	88.4221	88.1458	88.4221	0.00
28/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1248	1	1	1	800.00
28/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2478	3	2	3	0.00
28/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1927	2	2	2	800.00
28/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2515	3	3	3	0.00
28/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5628	6	6	6	0.00
28/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2496	3	2	3	0.00
28/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8083	8	8	8	0.00
28/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8039	8	8	8	0.00
28/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	9631	9	10	9	0.00
28/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4045	4	4	4	800.00
28/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	8128	8	8	8	0.00
28/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	12290	12	12	12	0.00
28/07/2020	2032 On 06-May-21			Bond Future	10.76	85.2748	85.0082	85.2748	0.00
28/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3848	4	4	4	736.00
28/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9497	10	9	10	0.00
28/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	11092	11	11	11	0.00
28/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9531	10	10	10	0.00
28/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9463	10	9	10	0.00
28/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2394	2	2	2	0.00
28/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2363	2	2	2	0.00
28/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2378	2	2	2	0.00
28/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1732	2	2	2	736.00
28/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6336	6	6	6	0.00
28/07/2020	2032 On 05-August-21			Bond Future	11.01	86.1831	85.9159	86.1831	0.00
28/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	1865	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	1812	2	2	2	0.00
28/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	1918	2	2	2	0.00
28/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2033 On 06-August-20			Bond Future	92.38	92.4877	92.3755	92.4877	6,608.00
28/07/2020	2033 On 05-November-20			Bond Future	92.13	92.2521	92.1265	92.2521	8,226.00
28/07/2020	2033 On 04-February-21			Bond Future	93.17	93.2895	93.1690	93.2895	0.00
28/07/2020	2033 On 06-May-21			Bond Future	93.04	93.1506	93.0421	93.1506	0.00
28/07/2020	2033 On 05-August-21			Bond Future	94.06	94.1659	94.0588	94.1659	0.00
28/07/2020	2037 On 06-August-20			Bond Future	11.04	81.6302	81.1605	81.6302	49,820.00
28/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	1	0	0	0	0.00
28/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	1	0	0	0	0.00
28/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	1	0	0	0	0.00
28/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	8146	8	8	8	0.00
28/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	8072	8	8	8	0.00
28/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	7998	8	8	8	0.00
28/07/2020	2037 On 05-November-20			Bond Future	11.26	82.4584	81.9731	82.4584	95,391.00
28/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1523	2	2	2	0.00
28/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1491	2	1	2	0.00
28/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1507	2	2	2	0.00
28/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	8712	8	9	8	0.00
28/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	8603	8	9	8	0.00
28/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	8657	8	9	8	0.00
28/07/2020	2037 On 04-February-21			Bond Future	11.48	79.1110	78.6263	79.1110	0.00
28/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6967	7	7	7	300.00
28/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1492	2	1	2	72.00
28/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2439	3	2	3	0.00
28/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	13317	14	13	14	0.00
28/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3646	4	4	4	0.00
28/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2585	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	6734	7	7	7	0.00
28/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2457	3	2	3	0.00
28/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2835	3	3	3	240.00
28/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2475	3	2	3	0.00
28/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	10162	10	10	10	0.00
28/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4250	4	4	4	240.00
28/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	9217	9	9	9	0.00
28/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	10265	10	10	10	0.00
28/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1369	1	1	1	300.00
28/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	7572	7	8	7	72.00
28/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	9857	10	10	10	72.00
28/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	10213	10	10	10	0.00
28/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	13799	13	14	13	0.00
28/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4083	4	4	4	0.00
28/07/2020	2037 On 06-May-21			Bond Future	11.70	80.0050	79.5265	80.0050	0.00
28/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	7945	8	8	8	0.00
28/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	7980	8	8	8	0.00
28/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	8014	8	8	8	0.00
28/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	3900	4	4	4	0.00
28/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	3880	4	4	4	0.00
28/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	3919	4	4	4	0.00
28/07/2020	2037 On 05-August-21			Bond Future	11.96	76.6020	76.1205	76.6020	0.00
28/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	1675	2	2	2	0.00
28/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	1730	2	2	2	0.00
28/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	1785	2	2	2	0.00
28/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2038 On 06-August-20			Bond Future	102.79	102.8056	102.7899	102.8056	10,802.00
28/07/2020	2038 On 05-November-20			Bond Future	103.84	103.8739	103.8444	103.8739	6,806.00
28/07/2020	2038 On 04-February-21			Bond Future	103.33	103.3481	103.3255	103.3481	0.00
28/07/2020	2038 On 06-May-21			Bond Future	104.53	104.5392	104.5315	104.5392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	2038 On 05-August-21			Bond Future	103.96	103.9602	103.9553	103.9602	0.00
28/07/2020	2040 On 06-August-20			Bond Future	11.25	83.2659	82.6372	83.2659	29,440.00
28/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	1	0	0	0	0.00
28/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	1	0	0	0	0.00
28/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	1	0	0	0	0.00
28/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	259	0	0	0	0.00
28/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1203	2	1	2	0.00
28/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
28/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	1	0	0	0	800.00
28/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	193	0	0	0	0.00
28/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	8595	8	9	8	0.00
28/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	12659	12	13	12	0.00
28/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	3397	3	3	3	800.00
28/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	8909	8	9	8	0.00
28/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	3038	3	3	3	12,496.00
28/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	1160	1	1	1	517.00
28/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	8988	8	9	8	0.00
28/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	8831	8	9	8	0.00
28/07/2020	2040 On 05-November-20			Bond Future	11.47	84.1107	83.4646	84.1107	39,277.00
28/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	710	1	1	1	2,000.00
28/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1312	1	1	1	2,000.00
28/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	517	1	1	1	2,000.00
28/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	1001	1	1	1	2,380.00
28/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1420	2	1	2	0.00
28/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2900	3	3	3	2,380.00
28/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	5116	6	5	6	0.00
28/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1435	2	1	2	0.00
28/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	4430	5	4	5	0.00
28/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1451	2	1	2	0.00
28/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4224	4	4	4	2,000.00
28/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	9571	9	10	9	0.00
28/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	9511	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	15142	15	15	15	0.00
28/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	11536	11	12	11	0.00
28/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	3631	3	4	3	2,000.00
28/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	6040	6	6	6	0.00
28/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	10058	10	10	10	0.00
28/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	13419	13	13	13	0.00
28/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	9631	9	10	9	0.00
28/07/2020	2040 On 04-February-21			Bond Future	11.69	80.5312	79.8839	80.5312	0.00
28/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1853	2	2	2	800.00
28/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5828	6	6	6	0.00
28/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2422	3	2	3	0.00
28/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	1109	1	1	1	500.00
28/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1196	1	1	1	800.00
28/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2441	3	2	3	0.00
28/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2404	3	2	3	0.00
28/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	2125	2	2	2	500.00
28/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	5291	6	5	6	0.00
28/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	6041	6	6	6	500.00
28/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	12171	12	12	12	0.00
28/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	11243	11	11	11	0.00
28/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	17169	17	17	17	0.00
28/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	16585	16	17	16	0.00
28/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	13210	13	13	13	0.00
28/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	11131	11	11	11	0.00
28/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	11187	11	11	11	0.00
28/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	5501	5	6	5	800.00
28/07/2020	2040 On 06-May-21			Bond Future	11.91	81.4413	80.7987	81.4413	0.00
28/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	7614	8	8	8	0.00
28/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	7647	8	8	8	0.00
28/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7580	8	8	8	0.00
28/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	4582	4	5	4	0.00
28/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	4559	4	5	4	0.00
28/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	4535	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	2040 On 05-August-21			Bond Future	12.17	77.8032	77.1559	77.8032	0.00
28/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	1742	2	2	2	0.00
28/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	1855	3	2	3	0.00
28/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	1799	2	2	2	0.00
28/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2044 On 06-August-20			Bond Future	11.40	79.2888	78.7683	79.2888	54,838.00
28/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
28/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	474.00
28/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
28/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	474.00
28/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
28/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
28/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
28/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	187	0	0	0	0.00
28/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	393	1	0	1	0.00
28/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	18990	18	19	18	0.00
28/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	13120	13	13	13	0.00
28/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	11263	11	11	11	0.00
28/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	3394	3	3	3	0.00
28/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	11346	11	11	11	0.00
28/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	2478	2	2	2	474.00
28/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	10440	10	10	10	0.00
28/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	11429	11	11	11	0.00
28/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	15756	15	16	15	0.00
28/07/2020	2044 On 05-November-20			Bond Future	11.61	80.0933	79.5569	80.0933	9,792.00
28/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	592	1	1	1	1,815.00
28/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1293	1	1	1	0.00
28/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	817	1	1	1	0.00
28/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3583	4	4	4	0.00
28/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3735	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	827	1	1	1	300.00
28/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1323	1	1	1	0.00
28/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	904	1	1	1	525.00
28/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	338	0	0	0	525.00
28/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2978	3	3	3	0.00
28/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	153	0	0	0	1,815.00
28/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	881	1	1	1	1,815.00
28/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1308	1	1	1	0.00
28/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	312	0	0	0	300.00
28/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2684	3	3	3	0.00
28/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	12218	12	12	12	0.00
28/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	5887	6	6	6	1,815.00
28/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	4900	5	5	5	1,815.00
28/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	21825	21	22	21	0.00
28/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	10112	10	10	10	0.00
28/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	10174	10	10	10	0.00
28/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	12358	12	12	12	0.00
28/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	17623	17	18	17	0.00
28/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	18049	18	18	18	0.00
28/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	12781	12	13	12	0.00
28/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	14557	14	15	14	0.00
28/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	6352	6	6	6	525.00
28/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5079	5	5	5	300.00
28/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	10237	10	10	10	0.00
28/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	12710	12	13	12	0.00
28/07/2020	2044 On 04-February-21			Bond Future	11.83	76.5948	76.0582	76.5948	0.00
28/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	2105	2	2	2	0.00
28/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	2138	2	2	2	0.00
28/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	2006	2	2	2	0.00
28/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	1158	1	1	1	265.00
28/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	2121	2	2	2	0.00
28/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1631	2	2	2	0.00
28/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	3023	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	12261	12	12	12	0.00
28/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	12687	12	13	12	265.00
28/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	16970	17	17	17	0.00
28/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	9602	9	10	9	265.00
28/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	12321	12	12	12	0.00
28/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	14290	14	14	14	0.00
28/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	12201	12	12	12	0.00
28/07/2020	2044 On 06-May-21			Bond Future	12.05	77.4604	76.9292	77.4604	0.00
28/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	7157	7	7	7	0.00
28/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	7124	7	7	7	0.00
28/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	7092	7	7	7	0.00
28/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	4828	5	5	5	0.00
28/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	4853	5	5	5	0.00
28/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	4804	5	5	5	0.00
28/07/2020	2044 On 05-August-21			Bond Future	12.30	73.9050	73.3702	73.9050	0.00
28/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	1710	2	2	2	0.00
28/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	1765	2	2	2	0.00
28/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	1654	2	2	2	0.00
28/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
28/07/2020	2046 On 06-August-20			Bond Future	91.81	91.8268	91.8129	91.8268	7,555.00
28/07/2020	2046 On 05-November-20			Bond Future	90.99	91.0167	90.9906	91.0167	11,620.00
28/07/2020	2046 On 04-February-21			Bond Future	92.02	92.0404	92.0205	92.0404	0.00
28/07/2020	2046 On 06-May-21			Bond Future	91.31	91.3140	91.3070	91.3140	0.00
28/07/2020	2046 On 05-August-21			Bond Future	92.30	92.3090	92.3045	92.3090	0.00
28/07/2020	2050 On 06-August-20			Bond Future	92.16	92.4292	92.1636	92.4292	10,365.00
28/07/2020	2050 On 05-November-20			Bond Future	93.11	93.3896	93.1090	93.3896	12,528.00
28/07/2020	2050 On 04-February-21			Bond Future	92.28	92.5526	92.2755	92.5526	0.00
28/07/2020	2050 On 06-May-21			Bond Future	93.35	93.6193	93.3524	93.6193	0.00
28/07/2020	2050 On 05-August-21			Bond Future	92.45	92.7155	92.4482	92.7155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	AL37 On 06-August-20			Index Future	736.99	737.7840	736.9930	737.7840	0.00
28/07/2020	AL37 On 05-November-20			Index Future	744.44	745.3380	744.4400	745.3380	0.00
28/07/2020	AL37 On 04-February-21			Index Future	752.68	753.5310	752.6750	753.5310	0.00
28/07/2020	AL37 On 06-May-21			Index Future	761.27	762.0300	761.2710	762.0300	0.00
28/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
28/07/2020	AL7T On 06-August-20			Index Future	810.39	812.5500	810.3860	812.5500	0.00
28/07/2020	AL7T On 05-November-20			Index Future	818.58	820.8690	818.5750	820.8690	0.00
28/07/2020	AL7T On 04-February-21			Index Future	827.63	829.8930	827.6300	829.8930	0.00
28/07/2020	AL7T On 06-May-21			Index Future	837.08	839.2530	837.0820	839.2530	0.00
28/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
28/07/2020	ALBI On 06-August-20			Index Future	709.21	711.7930	709.2080	711.7930	51.00
28/07/2020	ALBI On 05-November-20			Index Future	716.37	719.0800	716.3740	719.0800	164.00
28/07/2020	ALBI On 04-February-21			Index Future	724.30	726.9850	724.2990	726.9850	0.00
28/07/2020	ALBI On 06-May-21			Index Future	732.57	735.1840	732.5710	735.1840	0.00
28/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
28/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2020	ES33 On 06-August-20			Bond Future	11.73	75.4933	75.1118	75.4933	0.00
28/07/2020	ES33 On 05-November-20			Bond Future	11.99	72.4857	72.0906	72.4857	350.00
28/07/2020	ES33 On 04-February-21			Bond Future	12.26	73.2838	72.8896	73.2838	0.00
28/07/2020	ES33 On 06-May-21			Bond Future	12.53	70.3353	69.9471	70.3353	0.00
28/07/2020	ES33 On 05-August-21			Bond Future	12.83	71.0844	70.6939	71.0844	0.00
28/07/2020	ES42 On 06-August-20			Bond Future	12.12	75.3909	74.9653	75.3909	0.00
28/07/2020	ES42 On 05-November-20			Bond Future	12.37	71.8981	71.4584	71.8981	4,919.00
28/07/2020	ES42 On 04-February-21			Bond Future	12.62	72.6903	72.2512	72.6903	0.00
28/07/2020	ES42 On 06-May-21			Bond Future	12.88	69.2530	68.8194	69.2530	0.00
28/07/2020	ES42 On 05-August-21			Bond Future	13.17	69.9899	69.5536	69.9899	0.00
28/07/2020	GOVI On 06-August-20			GOVI	700.43	702.9370	700.4340	702.9370	54.00
28/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	276960	25	28	25	0.00
28/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	276860	25	28	25	0.00
28/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	277060	25	28	25	0.00
28/07/2020	GOVI On 05-November-20			GOVI	707.51	710.1330	707.5120	710.1330	983.00
28/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	303380	28	30	28	0.00
28/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	303180	28	30	28	0.00
28/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	303280	28	30	28	0.00
28/07/2020	GOVI On 04-February-21			GOVI	715.34	717.9400	715.3390	717.9400	0.00
28/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	356010	33	36	33	0.00
28/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	356110	33	36	33	0.00
28/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	356210	33	36	33	0.00
28/07/2020	GOVI On 06-May-21			GOVI	723.51	726.0370	723.5080	726.0370	0.00
28/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	448380	47	45	47	0.00
28/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	448180	47	45	47	0.00
28/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	448280	47	45	47	0.00
28/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
28/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
28/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
28/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2020	IGOV On 06-August-20			Index Future	248.49	248.6500	248.4860	248.6500	914.00
28/07/2020	IGOV On 05-November-20			Index Future	251.06	251.2570	251.0590	251.2570	348.00
28/07/2020	IGOV On 04-February-21			Index Future	253.90	254.0810	253.8970	254.0810	0.00
28/07/2020	IGOV On 06-May-21			Index Future	256.86	257.0070	256.8570	257.0070	0.00
28/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
28/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0400	94.0400	94.0400	0.00
28/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.29	92.3000	92.2900	92.3000	0.00
28/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.47	90.4900	90.4700	90.4900	0.00
28/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.47	89.4900	89.4700	89.4900	0.00
28/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.76	90.7800	90.7600	90.7800	51.00
28/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.21	90.2400	90.2100	90.2400	0.00
28/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.36	90.3900	90.3600	90.3900	0.00
28/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.53	93.5600	93.5300	93.5600	0.00
28/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.05	94.0600	94.0500	94.0600	0.00
28/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.46	86.4500	86.4600	86.4500	0.00
28/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.01	91.9800	92.0100	91.9800	0.00
28/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.28	79.9400	80.2800	79.9400	0.00
28/07/2020	IS10 On 16-March-26			Interest Rate Swap	76.86	76.5100	76.8600	76.5100	0.00
28/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.32	74.9700	75.3200	74.9700	0.00
28/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.40	77.0400	77.4000	77.0400	0.00
28/07/2020	IS10 On 21-December-26			Interest Rate Swap	81.51	81.1400	81.5100	81.1400	0.00
28/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.13	79.7300	80.1300	79.7300	0.00
28/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.29	81.8800	82.2900	81.8800	0.00
28/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.15	87.7200	88.1500	87.7200	0.00
28/07/2020	IS10 On 20-December-27			Interest Rate Swap	88.59	88.1500	88.5900	88.1500	0.00
28/07/2020	IS10 On 22-March-28			Interest Rate Swap	81.65	81.2000	81.6500	81.2000	0.00
28/07/2020	IS10 On 20-June-28			Interest Rate Swap	89.51	89.0500	89.5100	89.0500	0.00
28/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.70	96.2850	96.3050	96.2850	0.00
28/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.68	96.3150	96.3250	96.3150	0.00
28/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.58	96.3750	96.4250	96.3750	0.00
28/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.58	96.3850	96.4250	96.3850	0.00
28/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.57	96.3950	96.4350	96.3950	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.57	96.4050	96.4350	96.4050	0.00
28/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.60	96.3500	96.4000	96.3500	0.00
28/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.73	96.2100	96.2700	96.2100	0.00
28/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.1650	96.2050	96.1650	0.00
28/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9300	95.9700	95.9300	0.00
28/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.13	95.8650	95.8750	95.8650	0.00
28/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.39	95.5750	95.6150	95.5750	0.00
28/07/2020	R023 On 06-August-20			Bond Future	4.91	110.1047	110.2069	110.1047	18,784.00
28/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5613	6	6	6	0.00
28/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5637	6	6	6	0.00
28/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5660	6	6	6	0.00
28/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 05-November-20			Bond Future	5.01	107.3160	107.4049	107.3160	22,007.00
28/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5298	5	5	5	0.00
28/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5319	5	5	5	0.00
28/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5277	5	5	5	0.00
28/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 04-February-21			Bond Future	5.09	108.4970	108.5946	108.4970	0.00
28/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2552	2	3	2	0.00
28/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2586	3	3	3	0.00
28/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2569	2	3	2	0.00
28/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	130	0	0	0	0.00
28/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	133	0	0	0	0.00
28/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	128	0	0	0	0.00
28/07/2020	R023 On 06-May-21			Bond Future	5.15	105.8128	105.9271	105.8128	0.00
28/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4141	4	4	4	0.00
28/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4173	4	4	4	0.00
28/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4157	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	27	0	0	0	0.00
28/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	27	0	0	0	0.00
28/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	28	0	0	0	0.00
28/07/2020	R023 On 05-August-21			Bond Future	5.30	106.9405	107.0589	106.9405	0.00
28/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	15	0	0	0	0.00
28/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	15	0	0	0	0.00
28/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R035 On 06-August-20			Bond Future	10.79	90.5803	90.0701	90.5803	36,312.00
28/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	12	0	0	0	0.00
28/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
28/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
28/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	2	0	0	0	500.00
28/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	13	0	0	0	0.00
28/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	310	0	0	0	0.00
28/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
28/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	11	0	0	0	0.00
28/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	14921	14	15	14	0.00
28/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	5884	5	6	5	0.00
28/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	6025	6	6	6	0.00
28/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	5955	5	6	5	0.00
28/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	2563	2	3	2	500.00
28/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	12899	12	13	12	0.00
28/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	7763	7	8	7	0.00
28/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	12186	12	12	12	0.00
28/07/2020	R035 On 05-November-20			Bond Future	11.01	87.0266	86.4996	87.0266	84,648.00
28/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	2180	2	2	2	0.00
28/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	2203	2	2	2	0.00
28/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	2157	2	2	2	0.00
28/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	6689	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	6644	6	7	6	0.00
28/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	6599	6	7	6	0.00
28/07/2020	R035 On 04-February-21			Bond Future	11.24	87.9844	87.4579	87.9844	0.00
28/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2389	3	2	3	0.00
28/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2537	3	3	3	0.00
28/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2371	3	2	3	0.00
28/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	5034	5	5	5	0.00
28/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2353	3	2	3	0.00
28/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	10131	10	10	10	0.00
28/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	5636	5	6	5	650.00
28/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	10182	10	10	10	0.00
28/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	9672	9	10	9	650.00
28/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	10079	10	10	10	0.00
28/07/2020	R035 On 06-May-21			Bond Future	11.46	84.5015	83.9816	84.5015	0.00
28/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8557	9	9	9	0.00
28/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	8630	9	9	9	0.00
28/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	10114	11	10	11	0.00
28/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	5877	6	6	6	0.00
28/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2617	3	3	3	793.00
28/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8594	9	9	9	0.00
28/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3791	4	4	4	1,650.00
28/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	7394	8	7	8	0.00
28/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	5185	5	5	5	0.00
28/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6036	6	6	6	793.00
28/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4177	4	4	4	793.00
28/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	7802	8	8	8	0.00
28/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3506	3	4	3	0.00
28/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	2858	3	3	3	1,650.00
28/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5358	5	5	5	1,650.00
28/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	10374	10	10	10	0.00
28/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3524	3	4	3	0.00
28/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3489	3	3	3	0.00
28/07/2020	R035 On 05-August-21			Bond Future	11.72	85.4016	84.8785	85.4016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
28/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
28/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	53329	53	53	53	0.00
28/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	53212	53	53	53	0.00
28/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	53445	53	53	53	0.00
28/07/2020	R186 On 06-August-20			Bond Future	7.49	116.5804	116.4532	116.5804	38,201.00
28/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4646	5	5	5	0.00
28/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	532	1	1	1	2,500.00
28/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7841	8	8	8	900.00
28/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2748	3	3	3	900.00
28/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	4027	4	4	4	0.00
28/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4698	5	5	5	0.00
28/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4595	5	5	5	0.00
28/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	2	0	0	0	0.00
28/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	776	1	1	1	2,500.00
28/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	37	0	0	0	15,177.00
28/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	5	0	0	0	0.00
28/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	2	0	0	0	0.00
28/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	2	0	0	0	0.00
28/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R186 On 05-November-20			Bond Future	7.68	117.7631	117.6191	117.7631	77,114.00
28/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1021	1	1	1	1,200.00
28/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5744	6	6	6	0.00
28/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	1978	2	2	2	80.00
28/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5704	6	6	6	0.00
28/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3354	3	3	3	1,200.00
28/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5665	6	6	6	0.00
28/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	463	0	0	0	80.00
28/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2869	3	3	3	3,500.00
28/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4520	5	5	5	3,500.00
28/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	8188	8	8	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1137	1	1	1	0.00
28/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2030	2	2	2	0.00
28/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	312	0	0	0	3,500.00
28/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	781	1	1	1	0.00
28/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	2911	3	3	3	0.00
28/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	6817	7	7	7	0.00
28/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	790	1	1	1	0.00
28/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1693	2	2	2	0.00
28/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	771	1	1	1	0.00
28/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4625	5	5	5	0.00
28/07/2020	R186 On 04-February-21			Bond Future	7.86	113.7779	113.6408	113.7779	0.00
28/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3927	4	4	4	0.00
28/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3956	4	4	4	0.00
28/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3985	4	4	4	0.00
28/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2470	2	2	2	0.00
28/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2450	2	2	2	0.00
28/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2490	2	2	2	0.00
28/07/2020	R186 On 06-May-21			Bond Future	8.05	115.0630	114.9411	115.0630	0.00
28/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12331	12	12	12	0.00
28/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12293	12	12	12	0.00
28/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12255	12	12	12	0.00
28/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	279	0	0	0	0.00
28/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	283	0	0	0	0.00
28/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	276	0	0	0	0.00
28/07/2020	R186 On 05-August-21			Bond Future	8.28	111.0075	110.8873	111.0075	0.00
28/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1465	2	1	2	0.00
28/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1510	2	2	2	0.00
28/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1554	2	2	2	0.00
28/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R197 On 06-August-20			Bond Future	305.00	305.0654	305.0026	305.0654	1,641.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R197 On 05-November-20			Bond Future	308.13	308.2354	308.1314	308.2354	2,350.00
28/07/2020	R197 On 04-February-21			Bond Future	303.78	303.8603	303.7771	303.8603	0.00
28/07/2020	R197 On 06-May-21			Bond Future	307.32	307.3625	307.3226	307.3625	0.00
28/07/2020	R197 On 05-August-21			Bond Future	302.69	302.7223	302.6902	302.7223	0.00
28/07/2020	R202 On 06-August-20			Bond Future	205.73	205.7658	205.7342	205.7658	3,530.00
28/07/2020	R202 On 05-November-20			Bond Future	207.84	207.9040	207.8447	207.9040	7,972.00
28/07/2020	R202 On 04-February-21			Bond Future	206.03	206.0769	206.0318	206.0769	0.00
28/07/2020	R202 On 06-May-21			Bond Future	208.44	208.4518	208.4361	208.4518	0.00
28/07/2020	R202 On 05-August-21			Bond Future	206.47	206.4801	206.4698	206.4801	0.00
28/07/2020	R208 On 06-August-20			Bond Future	3.50	104.5320	104.4865	104.5320	15,169.00
28/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1293	1	1	1	0.00
28/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1299	1	1	1	0.00
28/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1287	1	1	1	0.00
28/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R208 On 05-November-20			Bond Future	3.12	102.2020	102.1423	102.2020	7,489.00
28/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	645	1	1	1	0.00
28/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	642	1	1	1	0.00
28/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	638	1	1	1	0.00
28/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R209 On 06-August-20			Bond Future	10.65	69.5517	69.1365	69.5517	49,562.00
28/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
28/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
28/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
28/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	40288	40	40	40	0.00
28/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	40397	40	40	40	0.00
28/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	40180	40	40	40	0.00
28/07/2020	R209 On 05-November-20			Bond Future	10.84	67.1180	66.6895	67.1180	11,753.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1763	2	2	2	0.00
28/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1797	2	2	2	0.00
28/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1780	2	2	2	0.00
28/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	6576	6	7	6	0.00
28/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	6532	6	7	6	0.00
28/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	6619	6	7	6	0.00
28/07/2020	R209 On 04-February-21			Bond Future	11.03	67.8570	67.4288	67.8570	0.00
28/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2638	3	3	3	0.00
28/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2656	3	3	3	0.00
28/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2620	3	3	3	0.00
28/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	7902	8	8	8	0.00
28/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	7860	8	8	8	0.00
28/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	7818	8	8	8	0.00
28/07/2020	R209 On 06-May-21			Bond Future	11.23	65.4826	65.0592	65.4826	460.00
28/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2789	3	3	3	1,000.00
28/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	5074	5	5	5	0.00
28/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	7902	8	8	8	0.00
28/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	7965	8	8	8	0.00
28/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	7997	8	8	8	0.00
28/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	7933	8	8	8	0.00
28/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3028	3	3	3	0.00
28/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	2999	3	3	3	0.00
28/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	2984	3	3	3	1,000.00
28/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3013	3	3	3	0.00
28/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	4968	5	5	5	1,000.00
28/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	8202	8	8	8	0.00
28/07/2020	R209 On 05-August-21			Bond Future	11.45	66.1800	65.7539	66.1800	0.00
28/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	1752	2	2	2	0.00
28/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	1703	2	2	2	0.00
28/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	1800	2	2	2	0.00
28/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R210 On 06-August-20			Bond Future	181.80	182.1954	181.7975	182.1954	1,331.00
28/07/2020	R210 On 05-November-20			Bond Future	180.99	181.4140	180.9880	181.4140	1,243.00
28/07/2020	R210 On 04-February-21			Bond Future	183.04	183.4544	183.0367	183.4544	0.00
28/07/2020	R210 On 06-May-21			Bond Future	182.46	182.8591	182.4629	182.8591	0.00
28/07/2020	R210 On 05-August-21			Bond Future	184.46	184.8521	184.4564	184.8521	0.00
28/07/2020	R212 On 06-August-20			Bond Future	165.48	165.5201	165.4835	165.5201	6,998.00
28/07/2020	R212 On 05-November-20			Bond Future	167.18	167.2401	167.1810	167.2401	1,686.00
28/07/2020	R212 On 04-February-21			Bond Future	166.78	166.8265	166.7786	166.8265	0.00
28/07/2020	R212 On 06-May-21			Bond Future	168.72	168.7490	168.7248	168.7490	0.00
28/07/2020	R212 On 05-August-21			Bond Future	168.24	168.2611	168.2412	168.2611	0.00
28/07/2020	R213 On 06-August-20			Bond Future	9.66	86.0398	85.7619	86.0398	5,698.00
28/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	183	0	0	0	0.00
28/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	203	0	0	0	0.00
28/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	193	0	0	0	0.00
28/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2310	2	2	2	0.00
28/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2261	2	2	2	0.00
28/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2360	2	2	2	0.00
28/07/2020	R213 On 05-November-20			Bond Future	9.86	83.3849	83.0932	83.3849	14,934.00
28/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2613	3	3	3	0.00
28/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2638	3	3	3	0.00
28/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2662	3	3	3	0.00
28/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4088	4	4	4	0.00
28/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4154	4	4	4	0.00
28/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4121	4	4	4	0.00
28/07/2020	R213 On 04-February-21			Bond Future	10.07	84.3026	84.0136	84.3026	0.00
28/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2745	3	3	3	0.00
28/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2725	3	3	3	0.00
28/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2704	3	3	3	0.00
28/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6444	6	6	6	0.00
28/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6481	6	6	6	0.00
28/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6408	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R213 On 06-May-21			Bond Future	10.27	81.7237	81.4435	81.7237	0.00
28/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9744	10	10	10	0.00
28/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9777	10	10	10	0.00
28/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9710	10	10	10	0.00
28/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1739	2	2	2	0.00
28/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1726	2	2	2	0.00
28/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1714	2	2	2	0.00
28/07/2020	R213 On 05-August-21			Bond Future	10.50	82.5945	82.3135	82.5945	0.00
28/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	1806	2	2	2	0.00
28/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	1757	2	2	2	0.00
28/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	1707	2	2	2	0.00
28/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R214 On 06-August-20			Bond Future	10.91	67.4609	67.0379	67.4609	16,490.00
28/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	9	0	0	0	0.00
28/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	9	0	0	0	0.00
28/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	10	0	0	0	0.00
28/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	5658	5	6	5	0.00
28/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	5788	5	6	5	0.00
28/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	5723	5	6	5	0.00
28/07/2020	R214 On 05-November-20			Bond Future	11.10	64.8695	64.4336	64.8695	11,059.00
28/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1824	2	2	2	0.00
28/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1841	2	2	2	0.00
28/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1806	2	2	2	0.00
28/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	6913	7	7	7	0.00
28/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	6867	7	7	7	0.00
28/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	6822	7	7	7	0.00
28/07/2020	R214 On 04-February-21			Bond Future	11.29	65.5835	65.1474	65.5835	0.00
28/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2636	3	3	3	0.00
28/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2673	3	3	3	0.00
28/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2654	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8314	8	8	8	0.00
28/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8270	8	8	8	0.00
28/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	8358	8	8	8	0.00
28/07/2020	R214 On 06-May-21			Bond Future	11.48	63.0455	62.6139	63.0455	0.00
28/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	7349	8	7	8	0.00
28/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	7319	8	7	8	0.00
28/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	7289	8	7	8	0.00
28/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3423	3	3	3	0.00
28/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3440	3	3	3	0.00
28/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3406	3	3	3	0.00
28/07/2020	R214 On 05-August-21			Bond Future	11.69	63.7171	63.2826	63.7171	0.00
28/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	1584	2	2	2	0.00
28/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	1682	2	2	2	0.00
28/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	1633	2	2	2	0.00
28/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R248 On 06-August-20			Bond Future	11.34	82.6791	82.1467	82.6791	35,833.00
28/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	1	0	0	0	0.00
28/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	3502	4	4	4	0.00
28/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	616	1	1	1	0.00
28/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	159	0	0	0	640.00
28/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
28/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	2	0	0	0	0.00
28/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	3234	4	3	4	470.00
28/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	8568	9	9	9	814.00
28/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	6	0	0	0	640.00
28/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
28/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	2	0	0	0	0.00
28/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	5761	6	6	6	814.00
28/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	507	1	1	1	470.00
28/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	2183	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	8553	8	9	8	0.00
28/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	37	0	0	0	0.00
28/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	8472	8	8	8	0.00
28/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	251	0	0	0	0.00
28/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	3	0	0	0	0.00
28/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	206	0	0	0	0.00
28/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	19238	19	19	19	0.00
28/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	16812	16	17	16	0.00
28/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	3626	3	4	3	0.00
28/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	1942	2	2	2	0.00
28/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	8634	8	9	8	0.00
28/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	7275	7	7	7	0.00
28/07/2020	R248 On 05-November-20			Bond Future	11.55	79.1081	78.5598	79.1081	86,833.00
28/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2661	3	3	3	950.00
28/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	897	1	1	1	950.00
28/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	944	1	1	1	0.00
28/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	932	1	1	1	0.00
28/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	920	1	1	1	0.00
28/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	12183	12	12	12	0.00
28/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	12255	12	12	12	0.00
28/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	12112	12	12	12	0.00
28/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	12398	12	12	12	0.00
28/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	6434	6	6	6	0.00
28/07/2020	R248 On 04-February-21			Bond Future	11.77	79.9789	79.4302	79.9789	0.00
28/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2356	3	2	3	0.00
28/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2375	3	2	3	0.00
28/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2393	3	2	3	0.00
28/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	11402	11	11	11	0.00
28/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	11520	11	12	11	0.00
28/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	11461	11	11	11	0.00
28/07/2020	R248 On 06-May-21			Bond Future	11.98	76.4686	75.9252	76.4686	0.00
28/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	7070	7	7	7	0.00
28/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	7136	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	7103	7	7	7	0.00
28/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	4883	5	5	5	0.00
28/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	4857	5	5	5	0.00
28/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	4908	5	5	5	0.00
28/07/2020	R248 On 05-August-21			Bond Future	12.22	77.2831	76.7359	77.2831	0.00
28/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	1707	2	2	2	0.00
28/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	1764	2	2	2	0.00
28/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	1650	2	2	2	0.00
28/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
28/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00